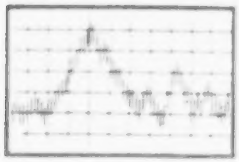

MONTHLY VOLUME REPORT SEPTEMBER 1990

Futures Industry Association, Inc. • 2001 Pennsylvania Avenue N.W. • Suite 600 • Washington, D.C. 20006-1807 • 202-466-5460 • FAX 202-296-3184

VOLUME OF FUTURES CONTRACTS TRADED

Contact: Toby Taylor
202-466-5460

	SEPTEMBER 1989	SEPTEMBER 1990	JAN-SEPT 1989	JAN-SEPT 1990
Wheat (5,000 bu)	233,465	197,304	2,592,810	2,306,990
Corn (5,000 bu)	565,427	605,526	6,901,477	8,918,843
Oats (5,000 bu)	20,836	25,204	281,227	342,635
Soybeans (5,000 bu)	570,713	642,849	7,604,602	7,655,160
Soybean Oil	320,752	319,184	3,316,946	3,670,116
Soybean Meal	382,847	401,620	3,497,234	3,530,990
Silver (1,000 oz)	16,381	6,911	164,406	138,651
Silver (5,000 oz)	34	70	2,076	1,788
Gold (kilo)	1,347	3,272	19,702	29,424
Gold (100 oz)	1,219	1,302	67,473	5,130
T-Bonds	4,792,236	4,939,194	54,901,746	57,639,392
T-Notes (6 1/2-10 yr)	465,785	399,279	4,709,588	4,587,167
T-Notes (5 Year)	121,223	189,022	1,263,237	1,782,888
T-Notes (2 Year)		16,372		59,698
* Japanese Government Bonds		1,411		1,411
30 Day Interest Rate	3,918	8,586	50,088	52,409
Municipal Bond Index	100,399	39,625	803,465	550,466
Mortgage Backed	3,202	1,539	19,254	12,884
MMI Maxi	87,203	70,189	804,866	697,947
TOPIX		167		167
CBOE 250 Index	0	0	13,945	0
CHICAGO BOARD OF TRADE	7,686,987	7,868,626	87,014,142	91,984,156
Wheat (5,000 bu)	90,682	85,534	966,433	886,570
Grain Sorghum	725	37	6,056	828
Value Line Index	4,101	3,643	32,046	26,790
Mini Value Line	732	1,224	5,888	9,783
KANSAS CITY BD. OF TRD.	96,240	90,438	1,010,423	923,971
Coffee "C"	97,744	119,088	1,030,935	1,365,612
Sugar #11	526,834	448,195	5,082,480	4,542,166
Sugar #14	8,819	10,162	78,652	101,876
Cocoa (10 M tons)	73,741	75,757	1,085,815	1,329,063
COFFEE SUGAR & COCOA	707,138	653,202	7,277,882	7,338,717

*Began Trading 9/90

	SEPTEMBER 1989	SEPTEMBER 1990	JAN-SEPT 1989	JAN-SEPT 1990
Wheat (1,000 bu)	25,187	12,719	261,795	115,691
Corn (1,000 bu)	27,972	21,472	267,226	362,807
Oats (1,000 bu)	716	401	11,316	11,776
Soybeans (1,000 bu)	99,282	99,690	1,004,262	1,159,843
Soybean Meal New	236	356	5,158	4,000
Live Cattle (20,000#)	2,700	1,584	21,157	15,435
Live Hogs (15,000#)	2,878	1,731	23,780	24,332
New York Silver	557	435	9,024	8,424
New York Gold	464	1,302	5,784	11,141
Platinum	65	75	1,359	702
T-Bonds ($ 0,000)	96,351	102,043	940,048	1,097,473
T-Bills ($500,000)	441	333	6,790	3,094
T-Notes	104	1	152	1
British Pound	2,858	4,305	17,834	20,111
Swiss Franc	4,374	4,986	48,131	57,105
Deutschemark	3,568	6,029	37,097	61,197
Japanese Yen	5,157	3,900	43,159	41,312
Canadian Dollar	379	737	5,307	7,548
MIDAMERICA COMMODITY EX.	273,289	262,099	2,709,379	3,001,992
Live Hogs (30,000#)	149,601	146,953	1,352,868	1,764,419
Pork Bellies (fzn)	75,155	53,428	1,033,082	1,033,082
Live Cattle (40,000#)	376,893	273,302	3,413,824	2,967,813
Feeder Cattle	32,603	28,669	384,757	305,833
Lumber	18,790	8,914	223,257	162,602
T-Bills (90-day)	135,948	168,879	1,098,328	1,274,356
Eurodollar (3-month)	2,977,114	2,730,376	31,891,091	26,135,842
Dollar/Pound Diff	1,081	115	7,467	977
Dollar/Mark Diff	818	64	9,343	1,460
Dollar/Yen Diff	1,124	175	6,247	3,448
One Month LIBOR		8,323		32,389
British Pound	240,225	370,247	1,932,228	2,412,442
Canadian Dollar	137,493	142,704	1,024,262	1,082,872
Deutschemark	727,414	738,698	6,023,849	7,026,393
Japanese Yen	717,468	680,670	6,124,344	5,448,102
Swiss Franc	504,818	615,574	4,694,791	4,794,517
French Franc	24	0	1,921	50
Australian Dollar	10,291	8,097	97,007	74,011
Nikkei 225		2,000		2,000
S&P 500 Index	979,642	1,118,594	8,058,318	8,948,036
CHICAGO MERCANTILE EX.	7,086,502	7,095,782	67,376,984	63,470,644
Oats	4	4	150	16
Wheat (5,000 bu)	37,626	43,577	304,687	363,065
White Wheat (5,000 bu)	0	95	4	609
MINNEAPOLIS GRAIN EX.	37,630	43,676	304,841	363,690

	SEPTEMBER 1989	SEPTEMBER 1990	JAN-SEPT 1989	JAN-SEPT 1990
High Grade Copper	6,620	156,924	16,616	1,442,863
Silver (5,000 oz)	224,926	201,273	3,147,963	3,061,738
Gold (100 oz)	630,034	729,361	7,202,483	7,614,727
Aluminum	15	3	636	93
COMMODITY EXCHANGE	861,595	1,087,561	10,367,698	12,119,421
5 Year U.S. Treasury Note	33,884	17,426	393,997	182,109
2 Year U.S. Treasury Note	15,269	6,275	106,764	62,508
Cotton	165,255	103,936	1,202,484	1,142,088
Orange Juice, Fzn. Conc.	17,119	13,131	230,474	273,569
European Currency Unit	1,767	1,282	12,310	8,637
U.S. Dollar Index	83,344	45,214	586,519	433,671
NEW YORK COTTON EXCHANGE	316,638	187,264	2,532,548	2,102,582
NYSE Composite Index	133,969	134,989	1,220,474	1,181,276
Cmdty Rsrch Bureau Index	7,918	4,096	98,972	56,912
T-Bond (30 Year)	5,478	1,105	27,559	11,677
NEW YORK FUTURES EX.	147,365	140,190	1,347,005	1,249,865
Palladium	10,714	5,407	170,717	75,722
Platinum	85,148	77,205	946,176	642,169
No. 2 Heating Oil, NY	475,402	505,810	3,790,793	4,812,759
Unleaded Reg. Gas., NY	412,753	373,102	3,428,624	4,257,335
Crude Oil	1,541,011	2,072,856	16,105,789	18,179,602
Propane	872	5,779	9,506	19,536
Natural Gas		15,222		69,315
Residual Fuel Oil		0		76
NEW YORK MERCANTILE EX.	2,525,900	3,055,381	24,451,605	28,056,514
Rice, Rough	3,452	3,312	36,733	44,658
CHIC. RICE & COTTON EX.	3,452	3,312	36,733	44,658
TOTAL FUTURES	19,742,736	20,487,531	204,429,240	210,656,210
PERCENT CHANGE		3.77%		3.05%

TOTAL CONTRACTS	1988	1987	1986	1985
SEPTEMBER	20,184,817	22,407,437	17,121,990	12,759,209
JAN-SEPT	184,461,873	171,587,894	142,287,053	117,966,946

COMMODITY GROUP	SEPTEMBER 1989	SEPTEMBER 1990	JAN-SEPT 1989	JAN-SEPT 1990
Ag Commodities	3,909,264	3,734,820	41,998,424	44,239,885
Interest Rate	8,754,375	8,630,143	96,235,164	93,491,649
Precious Metals	970,889	1,026,613	11,737,163	11,589,616
Equity Indices	1,205,647	1,330,806	10,135,537	10,865,999
Foreign Curr/Index	2,439,180	2,622,443	20,648,759	21,467,968
NonPrecious Metal	6,635	156,927	17,252	1,442,956
Energy Products	2,430,038	2,972,769	23,334,712	27,338,623
Other	26,708	13,010	322,229	219,514
TOTAL	19,742,736	20,487,531	204,429,240	210,656,210
%				
Ag Commodities	19.80%	18.23%	20.54%	21.00%
Interest Rate	44.34%	42.12%	47.08%	44.38%
Precious Metals	4.92%	5.01%	5.74%	5.50%
Equity Indices	6.11%	6.50%	4.96%	5.16%
Foreign Curr/Index	12.35%	12.80%	10.10%	10.19%
NonPrecious Metal	0.03%	0.77%	0.01%	0.68%
Energy Products	12.31%	14.51%	11.41%	12.98%
Other	0.14%	0.06%	0.16%	0.10%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from September 1989 to September 1990.

	Amount of Increase		Amount of Decrease
Crude Oil, NYMEX	531,845	Eurodollar, CME	246,738
High GradeCopper,COMEX	150,304	Live Cattle, CME	103,591
T-Bonds, CBOT	146,958	Sugar #11, CSC	78,639
S&P 500, CME	138,952	T-Notes (6 Yr), CBOT	66,506
British Pound, CME	130,022	Cotton, NYCE	61,319
Swiss Franc, CME	110,756	Muni Bond, CBOT	60,774
Gold, COMEX	99,327		
Soybeans, CBOT	72,136		
T-Notes (5 Yr), CBOT	67,799		

****

TOTAL FUTURES AND OPTIONS - SEPTEMBER 1990
(*Exchanges Trading Options)

*CBOT	9,740,243	*MGE	44,062
*CME	8,658,858	*NYCE	213,163
*CSC	855,559	*NYFE	142,819
*COMEX	1,318,254	*NYMEX	3,516,491
*KCBOT	95,728	CRCE	3,312
*MIDAM	263,294		

TOTAL FUTURES AND OPTIONS TRADED: 24,851,783